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Journal of Multivariate Analysis 99 (2008) 309–310
Journal of Multivariate Analysis
www.elsevier.com/locate/jmva

Erratum

Erratum to "The effects of nonnormality on asymptotic distributions of some likelihood ratio criteria for testing covariance structures under normal assumption" [J. Multivariate Anal. 96 (2005) 237–264]☆

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The publisher regrets that the following corrections requested by the author at the proof stage were overlooked:

- Page 9, Line 19:

$$\frac{T_1-(n-1)\eta_1}{\sqrt{n[\beta\tau_1^2+2(\beta-1)\{\mathrm{tr}(\boldsymbol{\Sigma}_0^{-1}\boldsymbol{\Sigma})-p\}^2]}} \rightarrow \frac{T_1-(n-1)\eta_1}{\sqrt{n[\beta\tau_1^2+(\beta-1)\{\mathrm{tr}(\boldsymbol{\Sigma}_0^{-1}\boldsymbol{\Sigma})-p\}^2]}}.$$

- Page 12, Line 19:

$$\frac{T_2-(n-1)\eta_2}{\sqrt{n[\beta\tau_2^2+2(\beta-1)\{\mathrm{tr}(p\boldsymbol{\Sigma}/\mathrm{tr}(\boldsymbol{\Sigma}))-p\}^2]}} \rightarrow \frac{T_2-(n-1)\eta_2}{\sqrt{n\beta}\tau_2}.$$

- Page 13, Line 11:

$$\tau_3^2=\mathrm{tr}(\{\boldsymbol{\Sigma}^{1/2}\boldsymbol{\Sigma}_{(d)}^{-1}\boldsymbol{\Sigma}^{1/2}-\boldsymbol{I}_p\}^2) \rightarrow \mathrm{tr}(\{\boldsymbol{\Sigma}_{(d)}^{-1}\boldsymbol{\Sigma}-\boldsymbol{I}_p\}^2).$$

☆ DOI of original article: 10.1016/j.jmva.2004.10.014.

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0047-259X/$ - see front matter
doi:10.1016/j.jmva.2005.10.008

- Page 16, Line 11:

$$\frac{T_3-(n-1)\eta_3}{\sqrt{n[\beta\tau_3^2+2(\beta-1)\{\mathrm{tr}(\boldsymbol{\Sigma}_{(d)}^{-1}\boldsymbol{\Sigma})-p\}^2]}} \rightarrow \frac{T_3-(n-1)\eta_3}{\sqrt{n\beta\tau_3}}.$$

- Page 17, Line 1:

$$\tau_4^2=\sum_{i=1}^m \mathrm{tr}\left(\rho_i^2\{\boldsymbol{\Sigma}_i^{1/2}\tilde{\boldsymbol{\Sigma}}^{-1}\boldsymbol{\Sigma}_i^{1/2}-\boldsymbol{I}_p\}^2\right) \rightarrow \tau_4^2=\sum_{i=1}^m \rho_i^2\mathrm{tr}\left(\{\tilde{\boldsymbol{\Sigma}}^{-1}\boldsymbol{\Sigma}_i-\boldsymbol{I}_p\}^2\right).$$

- Page 20, Line 7:

$$\frac{T_4-\eta_4}{\sqrt{n\left[\beta\tau_4^2+2(\beta-1)\ \sum_{i=1}^m\left\{\mathrm{tr}\left(\boldsymbol{\Sigma}_i^{1/2}\tilde{\boldsymbol{\Sigma}}^{-1}\boldsymbol{\Sigma}_i^{1/2}-\boldsymbol{I}_p\right)\right\}^2\right]}} \rightarrow \frac{T_4-\eta_4}{\sqrt{n\left[\beta\tau_4^2+(\beta-1)\ \sum_{i=1}^m\ \rho_i^2\left\{\mathrm{tr}\left(\tilde{\boldsymbol{\Sigma}}^{-1}\boldsymbol{\Sigma}_i\right)-p\right\}^2\right]}}.$$